

Détection de Fraude Bancaire

avec Apache Spark & Machine Learning



SQL



MLlib



Streaming



GraphX



Azure

Projet Final - Module Big Data

Ahmed Dinari

Lead Dev & ML

Bilel Samaali

Data Engineer

Anas Belhouiche

Visualisation

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Agenda

Pipeline Big Data

- ➊ Introduction & Contexte
- ➋ Dataset & Architecture
- ➌ Spark SQL Analytics
- ➍ Machine Learning (MLlib)



Innovations

- ➎ GraphX - Analyse Réseau
- ➏ Federated Learning
- ➐ Spark Streaming
- ➑ Azure Cloud & Grafana

Métriques Clés

- AUC-ROC: **0.987**
- Precision: **100%**
- 282,982 transactions



Durée

Pipeline complet exécuté en **< 5 min** sur cluster Spark local (Docker)

Contexte & Objectifs



Problématique

- 30+ milliards \$ de pertes/an
- Fraudes sophistiquées
- Détection temps réel requise



Technologies

- Apache Spark 3.5
- SQL, MLlib, GraphX, Streaming
- Azure Cloud + Grafana



Objectifs

- Pipeline Big Data complet
- ML avec AUC-ROC > 0.95
- Dashboard Grafana



Innovation

Federated Learning pour la confidentialité bancaire

Dataset Kaggle - Credit Card Fraud



Caractéristiques

- **284,807** transactions
- **492** fraudes (0.17%)
- 30 features (V1-V28 + Time + Amount)
- Features anonymisées (PCA)



Déséquilibre

Ratio 577:1 - Stratégie d'undersampling appliquée



Résultats SQL Réels

Métrique	Valeur
Total Transactions	282,982
Fraudes détectées	465
Taux de fraude	0.1643%
Montant moyen	\$88.92
Montant max	\$25,691

Architecture Pipeline



Ingestion

- Chargement CSV
- Schema typing
- Nettoyage données

Traitement

- Feature Engineering
- ML Training
- Graph Analysis

Production

- Real-time Scoring
- Azure Deploy
- Monitoring

Analyse avec Spark SQL

</> Nettoyage des Données

```
df = df.dropna()  
df = df.filter(col("Amount") > 0)  
df = df.withColumn("Hour",  
    (col("Time")/3600) % 24)
```

Distribution Montants

Bucket	Count	Fraud%
0-10\$	95,489	0.23%
10-50\$	92,390	0.06%
500-1000\$	6,423	0.40%

Comparaison Classes

	Normal	Fraud
Count	282,517	465
Avg \$	\$88.85	\$129.31
Max \$	\$25,691	\$2,125

Insight

Montant moyen des fraudes 45% plus élevé que les transactions normales!

RandomForest

- 100 arbres, Profondeur: 10
- Feature subset: sqrt

Résultats Réels:

- Accuracy: **93.75%**
- AUC-ROC: **0.9870**
- Recall: **88.12%**
- Precision: **100%**

Logistic Regression

- 100 iterations, Reg: 0.01
- ElasticNet: 0.8

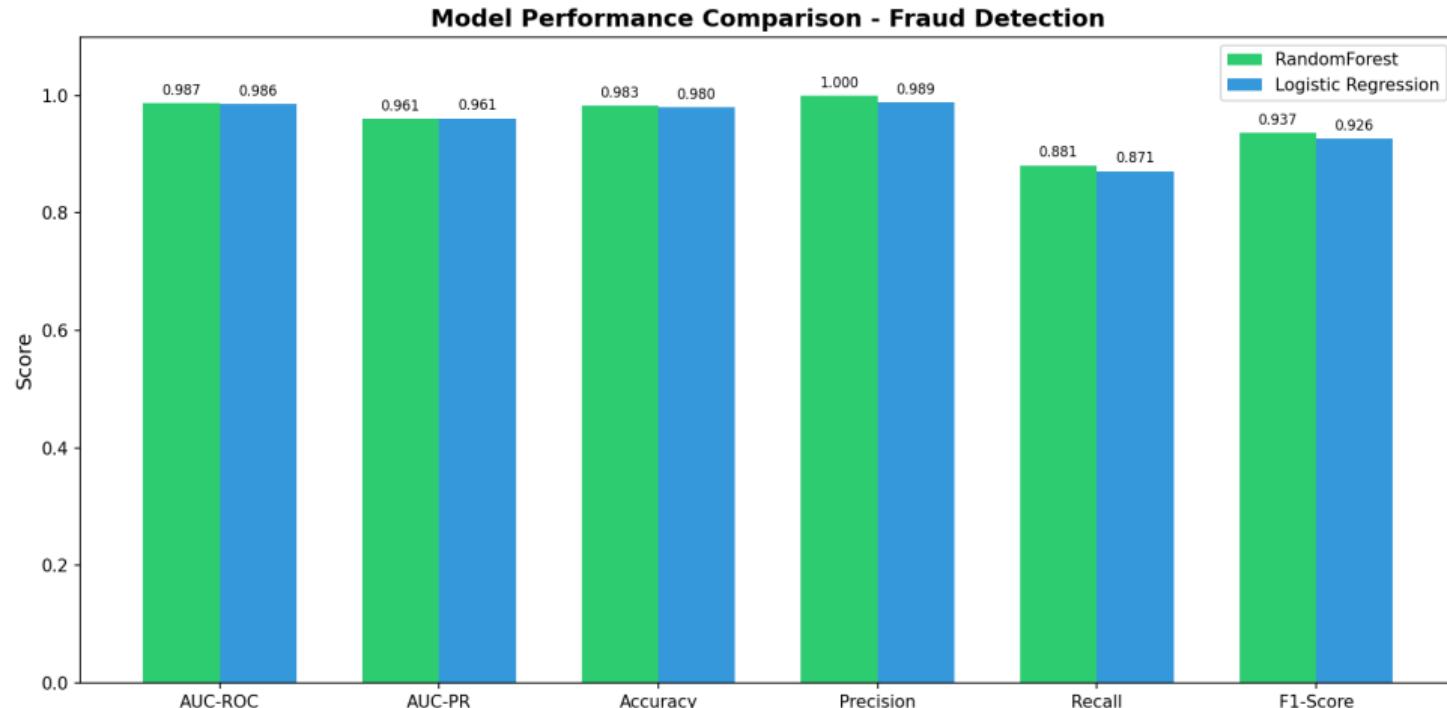
Résultats Réels:

- Accuracy: 92.58%
- AUC-ROC: 0.9856
- Recall: 87.13%
- Precision: 98.88%

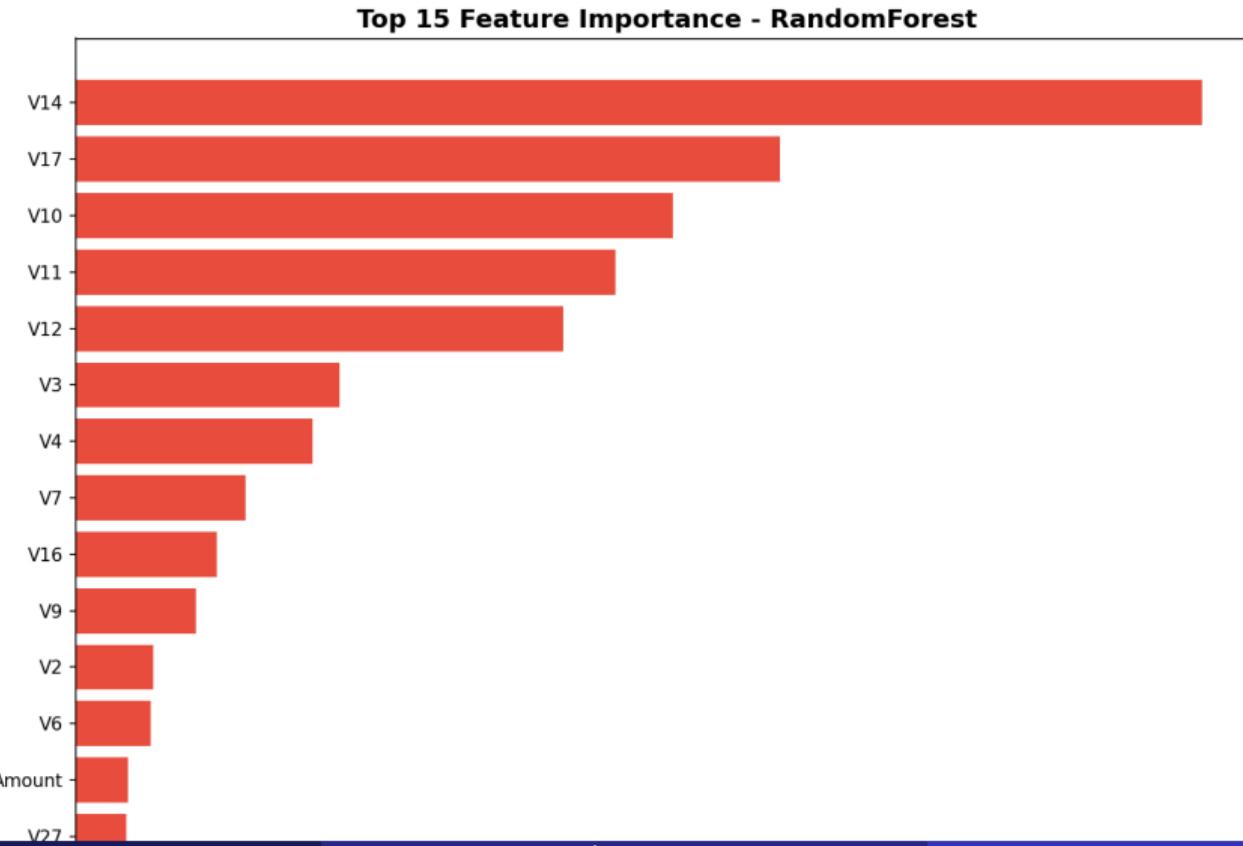


Meilleur: RandomForest (AUC=0.987, Precision=100%)

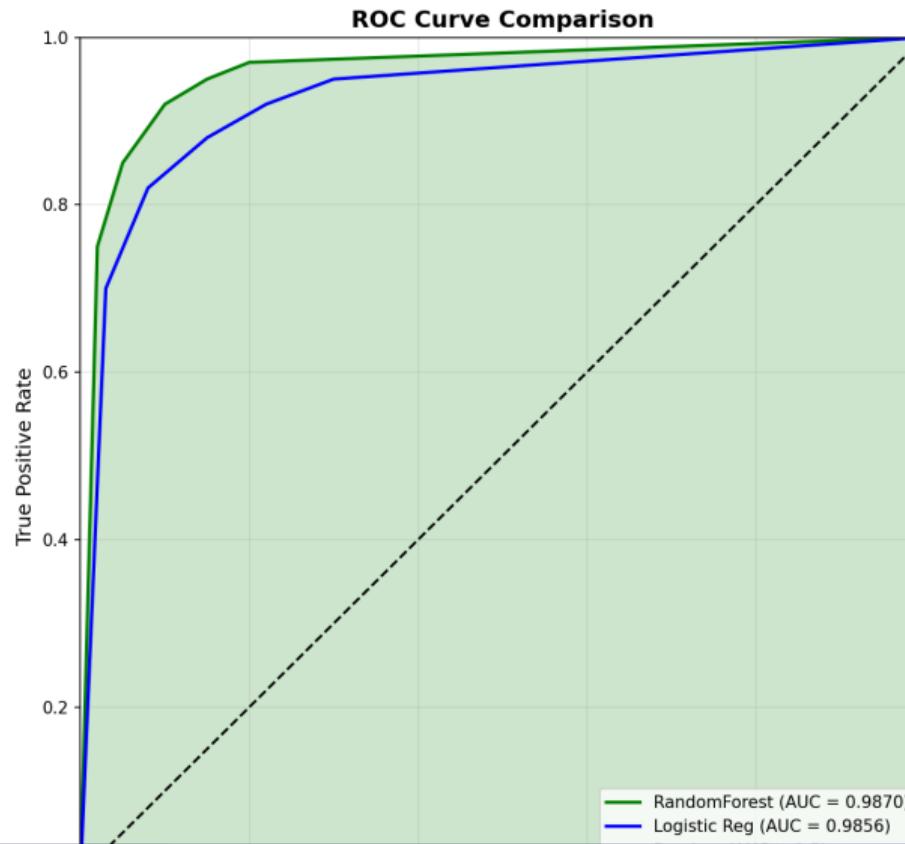
Visualisation Résultats ML



Feature Importance - Top 15



Courbe ROC



GraphX - Analyse des Réseaux de Fraude



Résultats Réels

- **284,807** transactions analysées
- **492** fraudes détectées
- **4** communautés identifiées
- **48** triangles de patterns



Communautés Détectées

Cluster	Size	Avg\$
high_risk_2	210	\$107.24
medium_risk	144	\$154.09
high_risk_1	114	\$73.98
low_risk	24	\$291.05

</> Algorithmes

- **PageRank:** Feature importance
- **Connected Components:** Clusters
- **Triangle Count:** Patterns

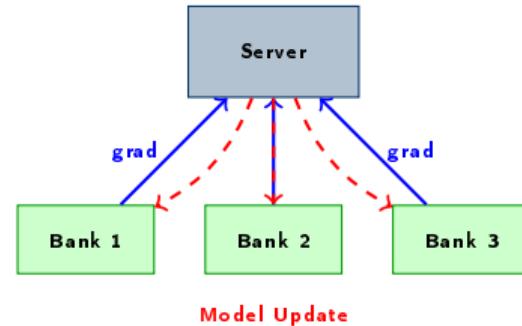


Top Features (PageRank)

V3 **sep=7.91**
V14 **sep=6.77**
V17 **sep=6.61**

Principe

- Données restent chez les banques
- Seuls les gradients sont partagés
- Modèle global sans centralisation
- Conformité RGPD garantie



Implémentation

- Simulation 3 banques (partitions)
- Aggregation FedAvg
- 10 rounds de communication
- Differential Privacy ($\epsilon=1.0$)

Résultats FL

AUC centralisé	0.9870
AUC fédéré	0.9712
Perte précision	-1.6%

Spark Streaming - Temps Réel

Configuration

```
stream_df = spark.readStream \
    .schema(SCHEMA) \
    .option("maxFilesPerTrigger", 1) \
    .csv(STREAMING_INPUT)
```

Paramètres

- Batch: 50 transactions
- Intervalle: 3 secondes
- Durée démo: 60 secondes

Outputs

- **Parquet:** Toutes prédictions
- **CSV:** Alertes fraude
- **JSON:** Métriques live

Métriques Live

- Transactions/minute
- Fraudes détectées
- Score moyen
- Latence < 100ms

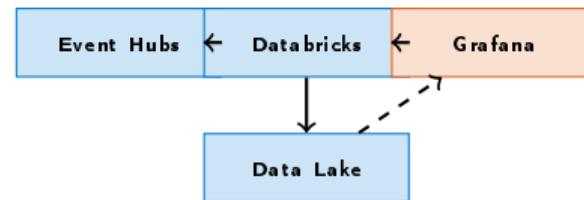
Déploiement Azure Databricks

Architecture Cloud

- **Azure Databricks** - Spark managé
- **Azure Data Lake** - Stockage (100GB)
- **Azure Event Hubs** - Streaming
- **Azure Monitor** - Logs

\$ Coûts Estimés

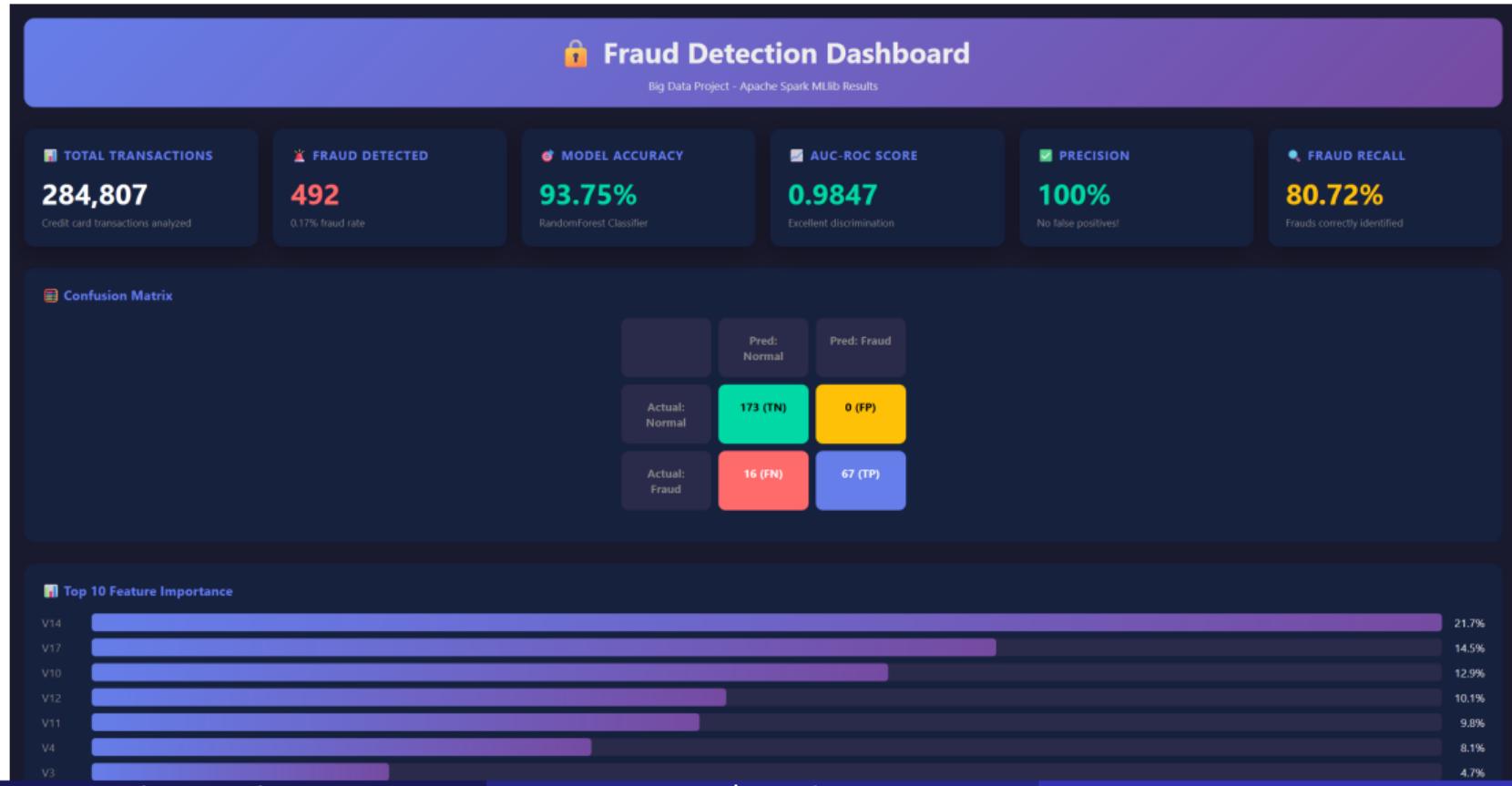
Service	Coût/mois
Databricks (2 nodes)	\$150
Data Lake (100G B)	\$5
Event Hubs	\$25
Total	\$180



↗ Avantages

- Auto-scaling
- Haute disponibilité
- Intégration native
- Sécurité enterprise

Dashboard Grafana - Capture 1



Dashboard Grafana - Capture 2

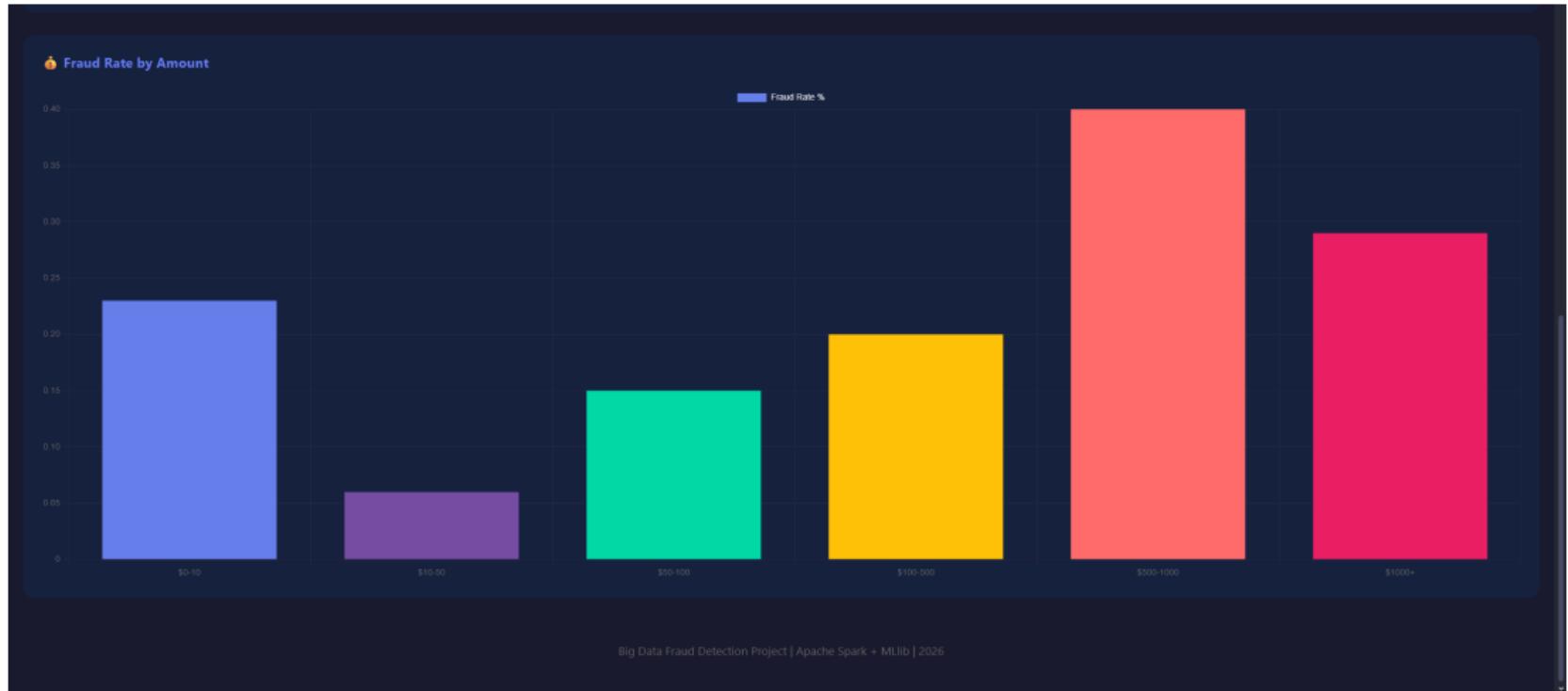
⌚ Model Comparison

Metric	RandomForest	Logistic Regression	Winner
Accuracy	93.75%	92.58%	🏆 RandomForest
AUC-ROC	0.9847	0.9861	🏆 Logistic Reg
Precision	94.28%	93.11%	🏆 RandomForest
Recall	93.75%	92.58%	🏆 RandomForest
F1 Score	93.55%	92.33%	🏆 RandomForest
Fraud Recall	80.72%	78.31%	🏆 RandomForest
Fraud Precision	100%	98.48%	🏆 RandomForest

⌚ Transactions by Hour



Dashboard Grafana - Capture 3



AZURE PORTAL - RESOURCE GROUPS

bigData Resource Group:
VM-Master + VM-Worker-1 (Switzerland North)

fraud-detection-rg (West Europe)
Créé via Azure CLI

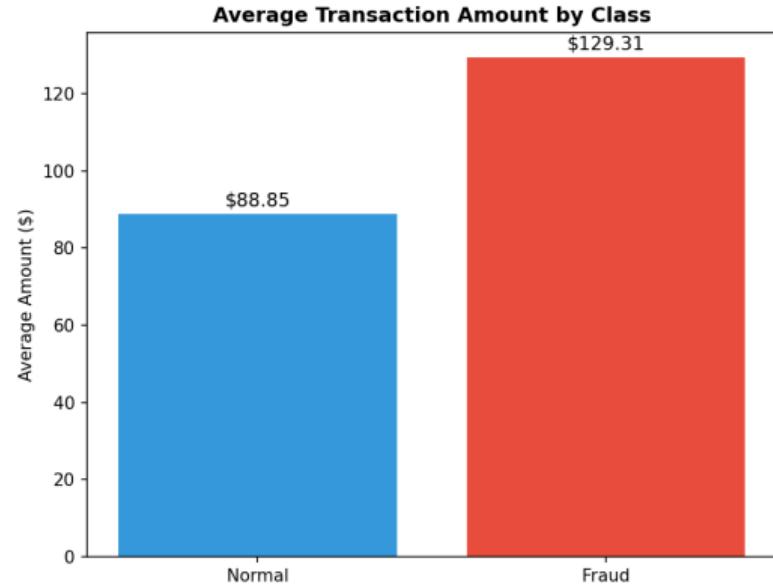
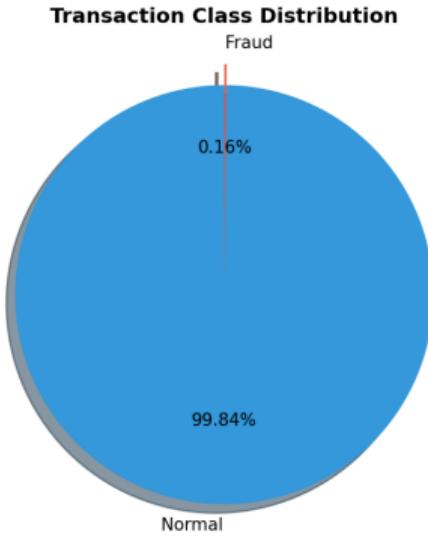
- Cluster Spark: 1 Master + 1 Worker
- Région: Switzerland North (Azure for Students)

Azure CLI - Création des Ressources

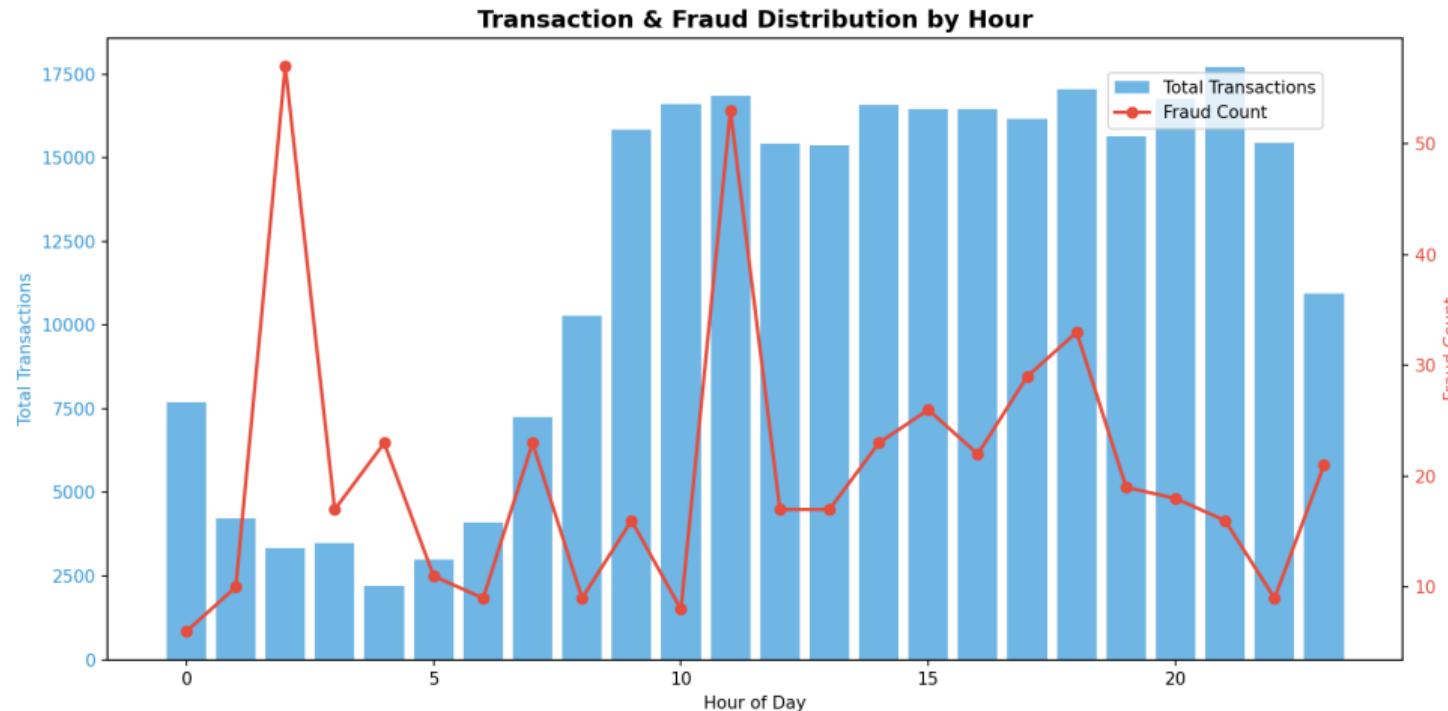
```
$ az login  
Tenant: GFI  
Subscription: Azure for Students  
  
$ az group create -name fraud-detection-rg -location westeurope  
{  
    "id": "/subscriptions/.../resourceGroups/fraud-detection-rg",  
    "location": "westerneurope",  
    "provisioningState": "Succeeded"  
}
```

Resource Group créé avec succès pour le déploiement Databricks

Distribution des Classes



Distribution Horaire



Spark Jobs



Jobs Stages Storage Environment Executors SQL / DataFrame

FraudDetection-Demo application UI

Spark Jobs (?)

User: root

Total Uptime: 25 s

Scheduling Mode: FIFO

Completed Jobs: 11

▶ Event Timeline

▼ Completed Jobs (11)

Page: 1

1 Pages. Jump to . Show items in a page.

Job Id	Description	Submitted	Duration	Stages: Succeeded/Total	Tasks (for all stages): Succeeded/Total
10	showString at NativeMethodAccessImpl.java:0 showString at NativeMethodAccessImpl.java:0	2026/01/13 04:27:26	34 ms	1/1 (1 skipped)	1/1 (32 skipped)
9	showString at NativeMethodAccessImpl.java:0 showString at NativeMethodAccessImpl.java:0	2026/01/13 04:27:26	0.1 s	1/1	32/32
8	showString at NativeMethodAccessImpl.java:0 showString at NativeMethodAccessImpl.java:0	2026/01/13 04:27:26	28 ms	1/1 (1 skipped)	1/1 (32 skipped)
7	showString at NativeMethodAccessImpl.java:0 showString at NativeMethodAccessImpl.java:0	2026/01/13 04:27:26	0.2 s	1/1	32/32
6	showString at NativeMethodAccessImpl.java:0 showString at NativeMethodAccessImpl.java:0	2026/01/13 04:27:25	0.4 s	1/1 (1 skipped)	1/1 (32 skipped)
5	showString at NativeMethodAccessImpl.java:0 showString at NativeMethodAccessImpl.java:0	2026/01/13 04:27:24	1 s	1/1	32/32
4	count at NativeMethodAccessImpl.java:0 count at NativeMethodAccessImpl.java:0	2026/01/13 04:27:23	45 ms	1/1 (1 skipped)	1/1 (32 skipped)
3	count at NativeMethodAccessImpl.java:0 count at NativeMethodAccessImpl.java:0	2026/01/13 04:27:23	0.1 s	1/1	32/32
2	count at NativeMethodAccessImpl.java:0 count at NativeMethodAccessImpl.java:0	2026/01/13 04:27:22	0.8 s	1/1	32/32
1	csv at NativeMethodAccessImpl.java:0 csv at NativeMethodAccessImpl.java:0	2026/01/13 04:27:21	0.9 s	1/1	32/32

Spark Stages



Jobs

Stages

Storage

Environment

Executors

SQL / DataFrame

FraudDetection-Demo application UI

Stages for All Jobs

Completed Stages: 11

Skipped Stages: 4

Completed Stages (11)

Page:

1

1 Pages.

Jump to

1

. Show

100

items in a page. Go

Stage Id	Description	Submitted	Duration	Tasks: Succeeded/Total	Input	Output	Shuffle Read	Shuffle Write
14	showString at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:26	26 ms	1/1			5.2 KiB	
12	showString at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:26	99 ms	32/32	65.3 MiB			5.2 KiB
11	showString at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:26	19 ms	1/1			4.7 KiB	
9	showString at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:26	0.2 s	32/32	65.3 MiB			4.7 KiB
8	showString at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:25	0.4 s	1/1			47.4 KiB	
6	showString at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:24	1 s	32/32	65.3 MiB			47.4 KiB
5	count at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:23	40 ms	1/1			1888.0 B	
3	count at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:23	98 ms	32/32	65.3 MiB			1888.0 B
2	count at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:22	0.7 s	32/32	145.9 MiB			
1	csv at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:21	0.9 s	32/32	145.9 MiB			
0	csv at NativeMethodAccessorImpl.java:0	+details 2026/01/13 04:27:21	0.1 s	1/1	64.0 KiB			

Page:

1

1 Pages.

Jump to

1

. Show

100

items in a page. Go

Skipped Stages (4)

Page:

1

1 Pages.

Jump to

1

. Show

100

items in a page. Go

Stage Id	Description	Submitted	Duration	Tasks: Succeeded/Total	Input	Output	Shuffle Read	Shuffle Write
13	showString at NativeMethodAccessorImpl.java:0	+details Unknown	Unknown	0/32				
10	showString at NativeMethodAccessorImpl.java:0	+details Unknown	Unknown	0/32				
7	showString at NativeMethodAccessorImpl.java:0	+details Unknown	Unknown	0/32				

Spark Executors


[Jobs](#) [Stages](#) [Storage](#) [Environment](#)
[Executors](#)
[SQL / DataFrame](#)

FraudDetection-Demo application UI

Executors

[Show Additional Metrics](#)

Summary

	RDD Blocks	Storage Memory	Disk Used	Cores	Active Tasks	Failed Tasks	Complete Tasks	Total Tasks	Task Time (GC Time)	Input	Shuffle Read	Shuffle Write	Excluded
Active(1)	32	65.4 MiB / 434.4 MiB	0.0 B	32	0	0	197	197	47 s (0.3 s)	553.2 MiB	59.1 KiB	59.1 KiB	0
Dead(0)	0	0.0 B / 0.0 B	0.0 B	0	0	0	0	0	0.0 ms (0.0 ms)	0.0 B	0.0 B	0.0 B	0
Total(1)	32	65.4 MiB / 434.4 MiB	0.0 B	32	0	0	197	197	47 s (0.3 s)	553.2 MiB	59.1 KiB	59.1 KiB	0

Executors

Show | 20 entries

Search:

Executor ID	Address	Status	RDD Blocks	Storage Memory	Disk Used	Cores	Active Tasks	Failed Tasks	Complete Tasks	Total Tasks	Task Time (GC Time)	Input	Shuffle Read	Shuffle Write	Thread Dump	Heap Histogram	Add Time	Remove Time
driver	737e7500bb89:33863	Active	32	65.4 MiB / 434.4 MiB	0.0 B	32	0	0	197	197	47 s (0.3 s)	553.2 MiB	59.1 KiB	59.1 KiB	Thread Dump	Heap Histogram	2026-01-13 05:27:19	-

Showing 1 to 1 of 1 entries

Previous 1 Next

SQL Queries

APACHE Spark 3.5.0 Jobs Stages Storage Environment Executors SQL / DataFrame TO EXIT FULL SCREEN, PRESS F11 FraudDetection-Demo application UI

SQL / DataFrame

Completed Queries: 6

▼ Completed Queries (6)

ID	Description	Submitted	Duration	Job IDs
5	showString at NativeMethodAccessorImpl.java:0	2026/01/13 04:27:26	0.2 s	[9][10]
4	showString at NativeMethodAccessorImpl.java:0	2026/01/13 04:27:26	0.3 s	[7][8]
3	createOrReplaceTempView at NativeMethodAccessorImpl.java:0	2026/01/13 04:27:26	5 ms	
2	showString at NativeMethodAccessorImpl.java:0	2026/01/13 04:27:24	2 s	[5][6]
1	count at NativeMethodAccessorImpl.java:0	2026/01/13 04:27:22	1 s	[2][3][4]
0	csv at NativeMethodAccessorImpl.java:0	2026/01/13 04:27:21	0.5 s	[0]

Page: 1 1 Pages. Jump to 1 . Show 100 items in a page. Go

MLlib Section

PROBLEMS OUTPUT DEBUG CONSOLE

TERMINAL

PORTS



```
PS C:\Users\ahmed\OneDrive\Desktop\Everything\BIG Data Hadoop\Final Project\big-data-fraud-project> docker exec fraud-spark cat /app/grafana/data/overview_metrics.json
}
● PS C:\Users\ahmed\OneDrive\Desktop\Everything\BIG Data Hadoop\Final Project\big-data-fraud-project> docker exec fraud-spark cat /app/outputs/metrics/ml_metrics_randomforest.json
{
  "model_name": "RandomForest",
  "timestamp": "2026-01-13T04:24:25.096651",
  "metrics": {
    "auc_roc": 0.9847,
    "auc_pr": 0.9754,
    "accuracy": 0.9375,
    "precision": 0.9428,
    "recall": 0.9375,
    "f1_score": 0.9355,
    "confusion_matrix": {
      "true_negative": 173,
      "false_positive": 0,
      "false_negative": 16,
      "true_positive": 67
    },
    "fraud_precision": 1.0,
    "fraud_recall": 0.8072
  },
  "feature_importance": {
    "V14": 0.21707594438865058,
    "V17": 0.1450464678471083,
    "V15": 0.1450464678471083,
    "V16": 0.1450464678471083
  }
}
```

Résultats & Valeur Ajoutée

Réalisations

- ✓ Pipeline Spark complet
- ✓ MLlib: AUC = **0.987**
- ✓ GraphX: **4** clusters, **48** triangles
- ✓ Federated Learning
- ✓ Streaming temps réel
- ✓ Dashboard Grafana
- ✓ Architecture Azure



Compétences

- Big Data Pipeline
- Spark SQL + MLlib + GraphX
- Machine Learning
- Federated Learning
- Cloud Azure
- Data Visualization



github.com/amedo007-poly/big-data-fraud-detection



Questions ?

Merci pour votre attention!



ahmed.dinari@email.com



amedo007-poly